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AUTHOR(S):

CHEN, Xiaojun; YAMAMOTO, Tetsuro

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# PCG methods applied to a system of nonlinear equations

Xiaojun CHEN \* and Tetsuro YAMAMOTO \*\*

\*Department of Mathematics, Xi'an Jiaotong University,  
Xi'an, China

\*\*Department of Mathematics, Faculty of Science,  
Ehime University, 790 Japan

**Abstract:** In this paper, we consider a quasi-Newton iteration for solving a nonlinear equation  $F(x)=Ax+g(x)=0$  in  $R^n$ , where  $A$  is a symmetric positive definite matrix and  $g$  is a bounded continuous function. We discuss PCG method with various preconditioners to solve the linear equation at each step of the iteration, estimate their condition numbers, and compare their computing time for a numerical example.

**Keywords:** Newton-like method, PCG method, nonlinear equations.

**AMS(MOS) Subject Classification:** 65H10.

## 1. Introduction

In recent papers[2,3,7], we have discussed convergence of the Newton-like method

$$B(x_k)(x_{k+1}-x_k)=-F(x_k), \quad k \geq 0 \quad (1.1)$$

for solving the equation  $F(x)=f(x)+g(x)=0$  in a Banach space, where  $B(x)$  is a linear operator and  $f$  is differentiable, while the differentiability of  $g$  is not assumed.

In this paper, as a model problem, we restrict our attention to a system of finite-difference equations

$$F(x)=Ax+g(x)=0, \quad x \in R^n, \quad (1.2)$$

in  $R^n$ , where  $A$  is an  $n \times n$  symmetric positive definite block tridiagonal M-matrix denoted by

$$A = \begin{pmatrix} T_1 & A_2 & & \\ A_2 & T_2 & A_3 & \\ & & \ddots & \\ & A_{m-1} & T_{m-1} & A_m \\ & & A_m & T_m \end{pmatrix} = (a_{ij}),$$

where  $T_i, i=1, \dots, m$  are  $m \times m$  tridiagonal matrices and  $A_j, j=2, \dots, m$  are  $m \times m$  diagonal. Such an equation arises from the discretization of the nonlinear elliptic equation

$$-\frac{\partial u}{\partial x} \left( p(x, y) \frac{\partial u}{\partial x} \right) - \frac{\partial u}{\partial y} \left( q(x, y) \frac{\partial u}{\partial y} \right) = \psi(x, y, u, \frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}),$$

$$\text{in } \Omega = (0, 1) \times (0, 1) \subset \mathbb{R}^2,$$

subject to the boundary condition  
 $u(x, y) = \mu(x, y), \quad \text{on } \partial\Omega,$

where  $p^* \geq p(x, y) \geq p_* > 0, \quad q^* \geq q(x, y) \geq q_* > 0, \quad x, y \in \Omega,$  and  $\psi$  is a continuous function whose partial derivatives  $\psi_u, \psi_{u_x}, \psi_{u_y}$  do not necessarily exist.

We use the Newton-like method (1.1) to solve the equation (1.2). Updating matrices  $B(x_k)$  are chosen as  $B(x_k) = A + \phi(x_k)$  and  $\phi(x_k)$  are defined as follows:  $\phi(x_0) = 0$ , and for  $k \geq 1$ :

Let  $\|x_k - x_{k-1}\|_j = \|x_k - x_{k-1}\|_\infty, \quad a^+ = \begin{cases} 1/a, & a \neq 0 \\ 0, & a = 0 \end{cases}, \quad \text{and} \quad a^- = \begin{cases} 0, & a \neq 0 \\ 1, & a = 0 \end{cases}.$

Put  $\phi(x_k) = (\phi^+(x_k) + \phi^-(x_k)) \text{diag}((g(x_k) - g(x_{k-1}))_i)$ , with

$$\phi^+(x_k) = \text{diag}((x_k - x_{k-1})_i^+)$$

and

$$\phi^-(x_k) = (x_k - x_{k-1})_j^{-1} \sum_{i=1}^n (e_j e_i^t + e_i e_j^t) (x_k - x_{k-1})_i^-,$$

where  $e_i$  stands for the  $i$ -th column of the  $n \times n$  identity. Then  $B(x_k)$  are symmetric and satisfy the quasi-Newton equations

$$B(x_k)(x_k - x_{k-1}) = F(x_k) - F(x_{k-1}), \quad (1.3)$$

so that  $\{x_k\}$  converges to a solution of the equation (1.2), if  $g(x)$  satisfies a Lipschitz condition. (See [3].)

Here, we are interested in the preconditioned conjugate gradient (PCG) method for solving the linear system

$$B(x_k)y = (A + \phi(x_k))y = -F(x_k),$$

at each step of the quasi-Newton iteration. We shall choose a preconditioner  $M$  based on the structure of  $A$  and fix it for all  $k \geq 0$ . Let  $D = \text{diag}(a_{ii}), T = \text{diag}(T_i)$  (block diagonal) and  $L$  and  $L_c$  be lower triangular matrices such that

$$L+L^t=A-D \quad \text{and} \quad L_c+L_c^t=A-T.$$

Then the following matrices  $M$  are considered:

$$1. M=D, \quad \text{Jacobi} \quad (1.4)$$

$$2. M=T, \quad \text{Block Jacobi} \quad (1.5)$$

$$3. M=S_\omega=(D+\omega L)D^{-1}(D+\omega L^t)/((2-\omega)\omega), \quad \text{SSOR} \quad (1.6)$$

$$4. M=C_\omega=(T+\omega L_c)T^{-1}(T+\omega L_c^t)/((2-\omega)\omega), \quad \text{Block SSOR} \quad (1.7)$$

$$5. M=I$$

$$6. M=A$$

$$7. M=H, \text{ An Incomplete Block Cholesky Factorization of } A \quad (1.8)$$

We first estimate the spectral condition number  $\kappa(M^{-1}B(x_k)) = \lambda_n/\lambda_1$  with different  $M$ , where  $\lambda_1$  and  $\lambda_n$  are the smallest and largest eigenvalues of  $M^{-1}B(x_k)$ , respectively. As is well known, the PCG method converges rapidly if  $\lambda_n/\lambda_1$  is small. However, the total computing time throughout the Newton-like iteration may increase, since solving linear equations with coefficient matrix  $M$  may be necessary, which needs considerable amount of work if  $n$  is large. Hence, the total number of operations will be counted, and we shall show that efficiency of PCG methods applied to nonlinear equations depends not only on preconditioning matrix  $M$  but also on the dimension  $n$  and a stopping constant  $\varepsilon$ . Finally, in section 4, the results are illustrated with a numerical example.

## 2. Construction of Preconditioners

For the sake of simplicity, we denote  $\phi(x_k)$ ,  $B(x_k)$  and  $-F(x_k)$  by  $\phi$ ,  $B$  and  $b$ , respectively, and consider the PCG methods with the preconditioners  $M$  applied to the linear system  $By=b$ , which are defined as follows[1]:

Choose  $y_0=x_k$ , calculate  $r_0=By_0-b$  and  $q_0=M^{-1}r_0$  and put  $p_0=-q_0$ . For  $\ell \geq 0$ :

$$\alpha_\ell = (r_\ell, q_\ell) / (p_\ell, Bp_\ell),$$

$$y_{\ell+1} = y_\ell + \alpha_\ell p_\ell,$$

$$r_{\ell+1} = r_\ell + \alpha_\ell Bp_\ell,$$

$$q_{\ell+1} = M^{-1}r_{\ell+1},$$

$$\beta_q = (r_{q+1}, q_{q+1}) / (r_q, q_q),$$

$$p_{q+1} = -q_{q+1} + \beta_q p_q.$$

The following iterative methods for solving linear equations  $Ax=b$  are well known:

$$1. \text{ Jacobi } y_{q+1} = (I - D^{-1}A)y_q + D^{-1}b$$

$$2. \text{ Block Jacobi } y_{q+1} = (I - T^{-1}A)y_q + T^{-1}b$$

$$3. \text{ SSOR } y_{q+1/2} = \omega D^{-1} \{-L y_{q+1/2} - L^t y_q + b\} + (1-\omega)y_q$$

$$y_{q+1} = \omega D^{-1} \{-L y_{q+1/2} - L^t y_{q+1} + b\} + (1-\omega)y_{q+1/2}$$

$$4. \text{ Block SSOR } y_{q+1/2} = \omega T^{-1} \{-L_c y_{q+1/2} - L_c^t y_q + b\} + (1-\omega)y_q$$

$$y_{q+1} = \omega T^{-1} \{-L_c y_{q+1/2} - L_c^t y_{q+1} + b\} + (1-\omega)y_{q+1/2}.$$

They can be rewritten in the form  $M(y_q - y_{q+1}) = \tilde{r}_q$ , where  $\tilde{r}_q = Ay_q - b$  and  $M$  is a symmetric positive definite matrix defined in (1.4)-(1.7).

We are now interested in constructing  $H$ , an incomplete block Cholesky factorization of  $A$ . Being motivated by the fact

$$A = (\Sigma + L_c) \Sigma^{-1} (\Sigma + L_c^t),$$

where  $\Sigma$  is the symmetric block diagonal matrix with  $m \times m$  blocks  $\Sigma_i$  satisfying

$$\Sigma_1 = T_1, \quad \Sigma_i = T_i - A_i \Sigma_{i-1}^{-1} A_i^t, \quad i=2, \dots, m$$

we construct the matrix  $H$  as follows:

$$\text{Put } \Delta_1 = T_1, \quad \Delta_i = T_i - A_i \Lambda_{i-1}^{-1} A_i^t, \quad i=2, \dots, m$$

where  $\Lambda_{i-1}$  is a tridiagonal matrix (denoted by  $\text{trid}(\Delta_{i-1}^{-1})$ ) whose tridiagonal elements are those of  $\Delta_{i-1}^{-1}$ .

Decompose the matrices  $\Delta_i$  and  $\Lambda_i$ :

$$\Delta_i = P_i P_i^t, \quad \Lambda_i = Q_i Q_i^t, \quad i=1, \dots, m.$$

where  $P_i$  and  $Q_i$  are lower bidiagonal.

$$\text{Put } W_i = A_i Q_i, \quad i=2, \dots, m, \quad U^t = \begin{pmatrix} P_1 & & \\ W_2 & P_2 & \\ & & \ddots \\ & & W_m & P_m \end{pmatrix}$$

and  $M=H=U^t U$ . We can prove that all the  $\Delta_i$  are positive M-matrix so that  $P_i$  are nonsingular. Hence,  $H=U^t U$  is a symmetric positive definite matrix. Similarly, let

$$Z = \begin{bmatrix} Q_1 P_1^t & & \\ & \ddots & \\ & & Q_m P_m^t \end{bmatrix} = (z_{ij}) .$$

Then  $Z$  is a nonsingular tridiagonal matrix and  $H$  can be written as  $H=T+L_c Z+Z^t L_c^t$ .

Here  $\Lambda_i$  are computed by the following method(see[8]). Let

$$\Delta_i = T_0 = \begin{bmatrix} b_1 & a_2 & & \\ a_2 & \ddots & & \\ & \ddots & \ddots & \\ & & a_n & \\ & & a_n & b_n \end{bmatrix}, \quad a_i \neq 0, \quad i=2, \dots, n.$$

Define two sequences  $\{u_i\}, \{v_i\}$  as follows:

$$u_0=0, \quad u_1=h_1, \quad u_i = -\frac{1}{a_i} (a_{i-1}u_{i-2} + b_{i-1}u_{i-1}) \quad (i \geq 2) \quad (2.1)$$

$$v_{m+1}=0, \quad v_m=h_2, \quad v_i = -\frac{1}{a_{i+1}} (b_{i+1}v_{i+1} + a_{i+2}v_{i+2}) \quad (i \leq m-1) \quad (2.2)$$

where  $h_1, h_2, a_1$  and  $a_{m+1}$  may be chosen arbitrarily, but may

not be zero. Then  $\Lambda_i = \text{trid}(\Delta_i^{-1}) = (\tau_{ij})$  is given by

$$\tau_{ij} = \frac{-1}{a_1 h_1 v_0} \begin{bmatrix} u_1 v_1 & u_1 v_2 & & \\ u_1 v_2 & \ddots & & \\ & \ddots & \ddots & \\ & & \ddots & u_{n-1} v_n \\ & & & u_{n-1} v_n & u_n v_n \end{bmatrix}$$

Let

$$\alpha = \max \frac{|b_{i-1}|}{|a_i|}, \quad \beta = \max \frac{|a_{i-1}|}{|a_i|}, \quad \tilde{\alpha} = \max \frac{|b_i|}{|a_i|}, \quad \tilde{\beta} = \max \frac{|a_{i+1}|}{|a_i|}.$$

Then we have the following theorem which improves the estimates for bounds of  $|u_i|$  and  $|v_i|$  in [4].

**Theorem 1.** Let  $T_0$  be diagonally dominant and  $|b_1| > |a_2|$ ,  $|b_m| > |a_m|$ . Then

(i)  $T_0^{-1}$  exists and the sequence  $\{u_i\}$  and  $\{v_i\}$  satisfy

$$|u_1| < |u_2| < \dots < |u_m|, \quad |v_0| > |v_1| > \dots > |v_m|.$$

(ii) There exist positive constants  $s, \sigma, \tilde{s}, \tilde{\sigma}$  for which

$$|u_i| \leq s t_1^{i-1} + \sigma t_2^{i-1}, \quad i=1, 2, \dots, m \quad (2.3)$$

$$|v_i| \leq \tilde{s} t_1^{m-i} + \tilde{\sigma} t_2^{m-i}, \quad i=0, 1, 2, \dots, m \quad (2.4)$$

where  $t_1$  and  $t_2$  are the roots of  $t^2 - \alpha t - \beta = 0$ ,  $\tilde{t}_1$  and  $\tilde{t}_2$  are the roots of  $t^2 - \tilde{\alpha} t - \tilde{\beta} = 0$ , which satisfy

$$-1 < t_2 < 0 < 1 < t_1, \quad -1 < \tilde{t}_2 < 0 < 1 < \tilde{t}_1.$$

(iii) (2.3) and (2.4) hold with equal-sign, if  $b = b_1 = \dots = b_m$ ,  $a = a_2 = \dots = a_m$ . Furthermore,  $|u_i| = |v_{m-i+1}|$  if  $|h_1| = |h_2|$ .

**Corollary 2.** Suppose that the conditions of Theorem 1 hold and  $T_0$  is symmetric. Then we have

$$|\tau_{ij}| \geq |\tau_{ij+1}|, \quad \text{for } i \leq j \quad (2.5)$$

$$|\tau_{ij}| \geq |\tau_{ij-1}|, \quad \text{for } j \leq i \quad (2.6)$$

and

$$|\tau_{ij}| \leq \frac{|b_1| r}{|a_1 a_2|} R^{-3} \left(\frac{R}{r}\right)^m \frac{1}{R^{|i-j|}} \quad (2.7)$$

where

$$r = \min \{ (|b_i| - |a_{i+1}|) / |a_i|, (|b_i| - |a_i|) / |a_{i+1}| \} \geq 1$$

and

$$R = \max \{ (|b_i| + |a_{i+1}|) / |a_i|, (|b_i| + |a_i|) / |a_{i+1}| \} \geq 1.$$

### 3. Estimates of Spectral Condition Number and Number of Operations

Let  $P$  be an  $n \times n$  matrix,  $\lambda_1(P)$  and  $\lambda_n(P)$  be the smallest and largest eigenvalues of  $P$ , respectively. In this section, we estimate the spectral condition number  $\kappa(M^{-1}B) = \lambda_n(M^{-1}B) / \lambda_1(M^{-1}B)$  with different preconditioners  $M$ .

We first consider the two cases  $M=I$  and  $M=A$ .

**Theorem 3.** If there exists a positive constant  $\alpha$  such that  $\|\phi\|_\infty \leq \alpha h^2 < 4(p_* + q_*) \sin^2 \frac{\pi h}{2}$ , then as  $h \rightarrow 0$ , we have

$$\kappa(B) \geq \frac{4(p_* + q_*) \sin^2 \frac{\pi}{2} (1-h) - \alpha h^2}{4(p_* + q_*) \sin^2 \frac{\pi}{2} h + \alpha h^2} \rightarrow \infty \quad (3.1)$$

and

$$\kappa(A^{-1}B) \leq \frac{4(p_* + q_*) \sin^2 \frac{\pi}{2} h + \alpha h^2}{4(p_* + q_*) \sin^2 \frac{\pi}{2} h - \alpha h^2} \rightarrow \frac{(p_* + q_*) \pi^{2+\alpha}}{(p_* + q_*) \pi^{2-\alpha}}. \quad (3.2)$$

Next, we consider the cases where  $M=D$ ,  $M=T$ ,  $M=S_\omega$ , and  $M=C_\omega$ . Let

$$\delta_1 = \min_{x \neq 0} \frac{((LD^{-1}L^t + A)x, x)}{(Dx, x)}, \quad \delta_2 = \min_{x \neq 0} \frac{((L_c T^{-1} L_c^t + A)x, x)}{(Tx, x)},$$

$$\gamma_1 = \frac{1}{1 - \min(\delta_1, 1/2)} \quad \text{and} \quad \gamma_2 = \frac{1}{1 - \min(\delta_2, 1/2)}.$$

Then we have the following corollary.

**Corollary 4.** Under the conditions of Theorem 3, as  $h \rightarrow 0$ , we have

$$(i) \quad \kappa(D^{-1}B) \geq \frac{(p_* + q_*)}{(p_* + q_*)} \kappa(B) \rightarrow \infty$$

$$(ii) \quad \kappa(T^{-1}B) \geq \frac{2q_* + 4p_* \sin^2 \frac{\pi h}{2}}{2q_* + 4p_* \sin^2 \frac{\pi}{2} (1-h)} \kappa(B) \rightarrow \infty$$

$$(iii) \quad \kappa(S_\omega^{-1}B) \geq \frac{F_1(\omega)(p_* + q_*)^2}{4(p_* + q_*)^2} \kappa(B) \rightarrow \infty \quad \text{if } \omega < \gamma_1,$$

$$(iv) \quad \kappa(C_\omega^{-1}B) \geq \frac{F_2(\omega)(2q_* + 4p_* \sin^2 \frac{\pi h}{2})^2}{16(p_* + q_*)^2} \kappa(B) \rightarrow \infty \quad \text{if } \omega < \gamma_2,$$

where

$$F_1(\omega) = \begin{cases} \omega^2 \delta_1 + (1-\omega), & 0 < \omega \leq 1 \\ \omega \delta_1 + (1-\omega), & 1 \leq \omega < \gamma_1, \end{cases} \quad F_2(\omega) = \begin{cases} \omega^2 \delta_2 + (1-\omega), & 0 < \omega \leq 1 \\ \omega \delta_2 + (1-\omega), & 1 \leq \omega < \gamma_2, \end{cases}$$

Furthermore,

$$\lambda_1(D^{-1}A) \leq \delta_1 \leq \frac{(p_* + q_*)^2}{(p_* + q_* + p_* + q_*)^2} + \lambda_1(D^{-1}A), \quad (3.3)$$



$$\lambda_1(T^{-1}A) \leq \delta_2 \leq \frac{(q^*)^2}{(2q_* + 4p_* \sin^2 \frac{\pi}{2} h)^2} + \lambda_1(T^{-1}A)$$

and

$$\min_{0 < \omega \leq \tau_1} F_1(\omega) = \begin{cases} F_1(\tau_1), & \text{if } \delta_1 \leq \delta^* \\ F_1(1/2\delta_1), & \text{if } \delta_1 \geq \delta^* \end{cases} \quad (3.4)$$

$$\min_{0 < \omega \leq \tau_2} F_2(\omega) = \begin{cases} F_2(\tau_2), & \text{if } \delta_2 \leq \delta^* \\ F_2(1/2\delta_2), & \text{if } \delta_2 \geq \delta^*, \end{cases}$$

where  $\delta^* = 1/2 + 1/(2\sqrt{2})$ .

**Remark 5.** Axelsson and Barker gave an upper bound for  $\kappa(S_\omega^{-1}A)$  in [1]. Their results are stated as follows:

$$\text{Let } \mu = \max_{x \neq 0} \frac{(Dx, x)}{(Ax, x)}, \quad \delta = \max_{x \neq 0} \frac{((LD^{-1}L^t - \frac{1}{4}D)x, x)}{(Ax, x)},$$

$$\text{and } G(\omega) = \frac{1 + [(2-\omega)^2/(4\omega)]\mu + \omega\delta}{2-\omega}.$$

Then,  $\delta \geq -1/4$ ,  $\lambda_n(S_\omega^{-1}A) \leq 1$ ,  $\lambda_1(S_\omega^{-1}A) \geq \frac{1}{G(\omega)}$  and  $\kappa(S_\omega^{-1}A) \leq G(\omega)$ . Furthermore,

$$\min_{0 < \omega < 2} G(\omega) = G(\omega^*) = \sqrt{(1/2 + \delta)\mu} + 1/2 \leq \sqrt{(1/2 + \delta)\kappa(A)} + 1/2,$$

where  $\omega^* = 2\sqrt{\mu}/(\sqrt{\mu} + 2\sqrt{\frac{1}{2} + \delta})$ .

They further proved that  $\delta$  is bounded ( $\delta \leq 0$ ) if

$$\|D^{-1/2}LD^{-1/2}\|_\infty \leq \frac{1}{2} \quad \text{and} \quad \|D^{-1/2}L^tD^{-1/2}\|_\infty \leq \frac{1}{2}. \quad (3.5)$$

By using their results, we obtain

$$\kappa(S_\omega^{-1}B) \leq G(\omega)(\lambda_1(S_\omega) + \alpha h^2)/(\lambda_1(S_\omega) - \alpha h^2 G(\omega)),$$

since  $\kappa(S_\omega^{-1}B) \leq (\lambda_n(S_\omega^{-1}A) + \alpha h^2 \lambda_n(S_\omega^{-1}))/(\lambda_1(S_\omega^{-1}A) - \alpha h^2 \lambda_n(S_\omega^{-1}))$

and  $\lambda_n(S_\omega^{-1}) = 1/\lambda_1(S_\omega)$ . Hence under the assumptions (3.5)

$\kappa(S_{\omega^*}^{-1}B)$  is  $O(\sqrt{\kappa(A)})$ , and observing (3.1) and (3.2) we see that  $\kappa(A)$  and  $\kappa(B)$  have the same order, so that  $\kappa(S_{\omega^*}^{-1}B)$  is  $O(\sqrt{\kappa(B)})$ , i.e.,  $O(\sqrt{n})$ .

The lower bound for  $\kappa(S_\omega^{-1}B)$  in (iii) of Corollary 4, together with (3.1), implies that  $\kappa(S_\omega^{-1}B)$  is at least

$0(\kappa(B))=0(n)=0(h^{-2})$ , if  $\omega < \gamma_1$ . Furthermore we remark that  $\gamma_1 < \omega^*$  if (3.5) holds and  $h \leq 2^{-4}$ . In fact, under the assumptions (3.5), we have  $\delta_1 \leq \frac{1}{4} + \lambda_1(D^{-1}A)$  so that  $\gamma_1 \leq 4/(3-4\lambda_1(D^{-1}A))$ . On the other hand

$$\omega^* > 2\lambda_n(A^{-1}D)/(\lambda_n(A^{-1}D)+\sqrt{2}) = 2/(1+\lambda_1(D^{-1}A)\sqrt{2})$$

and  $\lambda_1(D^{-1}A) < 8\sin^2 \frac{\pi}{2} h$ . Hence if  $h < 2^{-4}$ , then  $\lambda_1(D^{-1}A) < 0.146$  and  $\gamma_1 < 1.656 < \omega^*$ .

If the results are applied to the preconditioning Block SSOR, then corresponding estimates can be obtained by replacing  $D$  and  $L$  by  $T$  and  $L_c$ , respectively. For example,

we have  $\kappa(C_\omega^{-1}A) \leq G(\omega)$ , where  $\mu$  and  $\delta$  in  $G(\omega)$  are replaced by

$$\mu = \max_{x \neq 0} \frac{(Tx, x)}{(Ax, x)}, \quad \delta = \max_{x \neq 0} \frac{((L_c T^{-1} L_c^t - \frac{1}{4} T)x, x)}{(Ax, x)}.$$

**Remark 6.** Now we count the number of multiplication for solving the linear equations  $My=b$  in PCG method with different preconditioners. The results are as follows:

1.  $M=D$        $n$        $k \geq 0, \quad \varrho \geq 0;$
2.  $M=T$        $5n$        $k=0, \quad \varrho=0,$   
                   $3n$       otherwise;
3.  $M=S_\omega$        $7n$        $k \geq 0, \quad \varrho \geq 0$
4.  $M=C_\omega$        $13n-2m$        $k=0, \quad \varrho=0$   
                   $11n-2m,$       otherwise;
5.  $M=I$        $0$        $k \geq 0, \quad \varrho \geq 0$
6.  $M=A$        $(2m+1)n+n(n-1)/2+m(7n+5)/6$        $k=0, \quad \varrho=0$   
                   $(2m+1)n,$       otherwise
7.  $M=H$        $19n$        $k=0, \quad \varrho=0,$   
                   $6n,$       otherwise

#### 4. A Numerical Example

**Example 1.** Consider the Dirichlet problem

$$-\Delta u - |u| = -2(x(x-1)+y(y-1)) - |xy(x-1)(y-1)-0.025|,$$

$$x, y \in (0,1)$$

$$u(0,t)=u(t,0)=u(1,t)=u(t,1)=-0.025, \quad t \in [0,1].$$

This problem has a solution  $u(x,y)=xy(x-1)(y-1)-0.025$ .

We first discretize the problem by the standard five-point difference formula, and obtain a system of nonlinear algebraic equations. Next, we solve the system by the quasi-Newton iteration (1.1) and (1.3) combined with the PCG method, with preconditioners given in section 2. We choose the initial values  $(x_0)_i = 20(-1)^i$ ,  $1 \leq i \leq n$  and employ the stopping criteria  $\|r_{\mathcal{Q}}\|_2 \leq 10^{-7}$ ,  $\|F(x_{k+1})\|_{\omega} / \|F(x_0)\|_{\omega} \leq 10^{-5}$ . Total computing time are shown in Table 1, together with the number of iterations in Table 2, where

$h$ : square mesh size

$n$ : interior mesh number ( $h=1/(\sqrt{n}+1)$ )

$k$ : number of the iterations for the quasi-Newton method

$\mathcal{Q}_i$ : iterative number of PCG method at the  $i$ -th iteration

**Table 1.** Total Computing Time (sec.)

$n$	D	T	$S_1$	$S_{\omega*}$	$C_{\omega*}$	I	A	H
9	0.17	0.20	0.22	0.23	0.23	0.13	0.18	0.23
49	1.43	1.80	1.65	1.53	1.70	1.37	1.33	1.70
225	10.38	11.23	9.05	7.53	7.88	8.93	11.62	8.20
961	88.25	89.48	64.75	44.23	47.22	76.53	149.85	51.43
3969	806.75	683.83	463.37	248.12	261.95	672.02	2226.67	347.83

**Table 2.** Number of Iterations ( $k[\mathcal{Q}_1, \mathcal{Q}_2, \dots, \mathcal{Q}_k]$ )

$n$	D	T	$S_1$	$S_{\omega*}$
9	3[3,3,3]	3[4,4,4]	3[4,4,3]	3[4,4,3]
49	4[9,9,8,8]	4[12,9,8,8]	4[9,6,5,5]	4[8,6,5,4]
225	3[25,18,18]	3[24,17,15]	3[15,10,8]	3[12,8,7]
961	3[51,37,37]	3[46,33,28]	3[27,17,14]	3[17,12,10]
3969	3[104,74,73]	3[90,55,54]	3[50,28,27]	3[24,16,13]

$C_{\omega*}$	I	A	H
3[4,3,3]	3[3,3,3]	4[1,2,1,2]	3[6,5,4]
4[7,5,4,4]	4[9,9,9,9]	4[1,2,2,2]	4[9,7,6,5]
3[11,6,6]	3[18,19,19]	3[1,2,2]	3[14,9,7]
3[15,9,8]	3[38,39,39]	3[2,2,2]	3[22,13,11]
3[21,12,11]	3[75,77,78]	3[2,2,2]	3[38,22,18]

Now, we change the value  $\varepsilon$  for the stopping criterion  $\|F(x_k)\|_\infty / \|F(x_0)\|_\infty \leq \varepsilon$  to solve equation (1.2) in  $R^{225}$ . Total computing time are shown in Table 3, together with the number of iterations in Table 4.

**Table 3.** Total Computing Time (sec.)

$\varepsilon$	D	T	$S_1$	$S_{\omega*}$	$C_{\omega*}$	I	A	H
$5.0 \times 10^{-7}$	*	*	*	*	*	*	13.65	*
$1.0 \times 10^{-6}$	*	*	*	*	*	*	13.65	*
$2.5 \times 10^{-6}$	*	14.30	11.32	*	*	11.80	13.65	10.08
$5.0 \times 10^{-6}$	10.40	11.25	9.05	7.52	9.73	8.87	11.63	8.23
$7.5 \times 10^{-6}$	10.40	11.30	9.05	7.53	7.87	8.87	11.62	8.28

**Table 4.** Number of Iterations ( $k[\alpha_1, \alpha_2, \dots, \alpha_k]$ )

$\varepsilon$	D	T	$S_1$	$S_{\omega*}$
$5.0 \times 10^{-7}$	*	*	*	*
$1.0 \times 10^{-6}$	*	*	*	*
$2.5 \times 10^{-6}$	*	4[24,17,15,15]	4[15,10,8,8]	*
$5.0 \times 10^{-6}$	3[25,18,18]	3[24,17,15]	3[15,10,8]	3[12,8,7]
$7.5 \times 10^{-6}$	3[25,18,18]	3[24,17,15]	3[15,10,8]	3[12,8,7]

  

$C_{\omega*}$	I	A	H
*	*	4[1,2,2,2]	*
*	*	4[1,2,2,2]	*
*	4[18,19,19,19]	4[1,2,2,2]	4[14,9,7,7]
4[11,6,6,5]	3[18,19,19]	3[1,2,2]	3[14,9,7]
3[11,6,6]	3[18,19,19]	3[1,2,2]	3[14,9,7]

\* Iteration diverged.  $\omega*$  are chosen based on Remark 5, where  $\delta=0$ .

According to Theorem 3, we give in Table 5 upper and lower bounds for  $\kappa(A^{-1}B)$  and  $\kappa(B)$ , respectively.

**Table 5.** Upper and Lower Bounds for  $\kappa(A^{-1}B)$  and  $\kappa(B)$

	9	49	225	961	3969
$\kappa(A^{-1}B) \leq$	1.1127	1.1082	1.1077	1.1068	1.1068
$\kappa(B) \geq$	5.4826	23.9917	98.0526	394.3027	1579.3050

**Remark 7.** From Table 2, Theorem 3 and Corollary 4, we see that convergence speed of PCG method with preconditioner  $M=A$  or  $M=C_{\omega^*}$  is faster than the others and we roughly conclude that

$$\kappa(B) \geq \kappa(D^{-1}B) \geq \kappa(T^{-1}B) \geq \kappa(S_1^{-1}B) \geq \kappa(H^{-1}B) \geq \kappa(S_{\omega^*}^{-1}B) \geq \kappa(C_{\omega^*}^{-1}B) \geq \kappa(A^{-1}B).$$

However, from Remark 6 and Table 1, we observe that if stopping constant  $\varepsilon$  is not so small, then

$$T(A^{-1}B) \geq T(D^{-1}B) \geq T(T^{-1}B) \geq T(B) \geq T(S_1^{-1}B) \geq T(H^{-1}B) \geq T(C_{\omega^*}^{-1}B) \geq T(S_{\omega^*}^{-1}B)$$

for larger  $n$ , where  $T(P^{-1}B)$  stands for computing time for solving (1.2) by the iteration (1.1) with the preconditioner  $P$ . On the other hand, if  $\varepsilon$  become smaller, then we observe from Tables 3 and 4 that the iteration with  $M=A$  is superior to the others.

Computations were carried out on the Apollo DOMAIN 3000 at Department of Mathematics, Ehime University.

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